

DATE: March 16, 2022
TO: Clearing Member Firms
FROM: CME Clearing
NOTICE #: 22-102
SUBJECT: IEF2 Program Guidelines

CME Clearing will reactivate the IEF2 Program effective May 2, 2022. The IEF2 Program allows clearing members to utilize certain U.S. government money market mutual funds as Performance Bond collateral.

The link below lists out the funds that are expected to be active on May 2, 2022.

<https://www.cmegroup.com/clearing/financial-and-collateral-management/ief2-eligibility.html>

The IEF2 Diversification Policy can be found at the below link.

<https://www.cmegroup.com/clearing/financial-and-collateral-management/ief2-diversification-policy.html>

For more information, please contact CME Clearing at 312-207-2594.

IEF2 Legal Disclaimer

*Investments in money market mutual funds under the CME IEF2 Program are **not guaranteed** by CME or any other entity. Please read the prospectus carefully before investing in any money market mutual fund. CME is not responsible for any investor's compliance with regulations applicable to it when making this investment.*